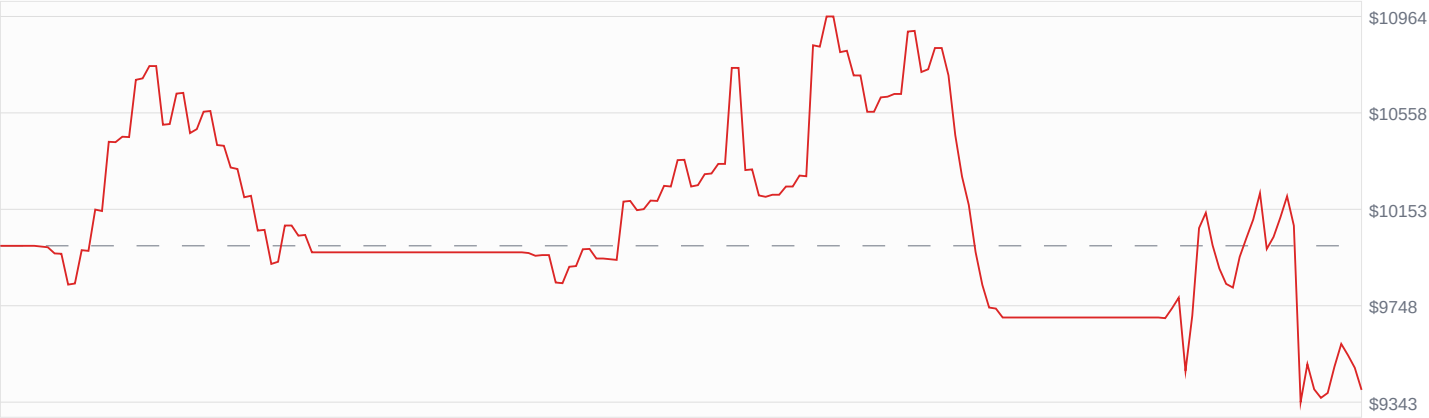




Backtest #34864 · RDN · EVO_GG1RSISNIP_v1158

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1158 strategy on RDN failed catastrophically with a -6.08% ROI and zero winning trades out of only three executions, rendering the negative Sharpe ratio of -0.34 statistically meaningless given the tiny sample size. A maximum drawdown of nearly 15% indicates severe volatility exposure that was not adequately hedged by the current signal logic. With such limited historical data, any conclusion regarding trend following or mean reversion is highly speculative and prone to overfitting. We must immediately expand the backtest window to at least 100 trades or adjust entry filters to reduce false signals before any live deployment is considered.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76